

# EXHIBIT E2

Aleksandr Gamburg LIFO Losses

Credit Suisse VelocityShares Daily Inverse VIX Short-Term Exchange Traded Notes  
Class Period: 1/29/2018 - 2/5/2018

Trade Date	Transaction Type	# Shares	Share Price (\$)	Class Period Purchases	Class Period Sales	Sales on Class Period Purchases	Class Period Net Holdings	Cost	Proceeds
1/30/2018	Purchase	100	120.9480	100	-	-	100	\$ 12,094.80	
1/30/2018	Purchase	1,350	120.9500	1,350	-	-	1,450	\$ 163,282.50	
1/30/2018	Purchase	22	120.9000	22	-	-	1,472	\$ 2,659.80	
1/30/2018	Purchase	100	120.9700	100	-	-	1,572	\$ 12,097.00	
1/30/2018	Purchase	50	120.9300	50	-	-	1,622	\$ 6,046.50	
1/30/2018	Purchase	200	120.8700	200	-	-	1,822	\$ 24,174.00	
1/30/2018	Purchase	850	120.9800	850	-	-	2,672	\$ 102,833.00	
1/30/2018	Purchase	25	120.9900	25	-	-	2,697	\$ 3,024.75	
1/30/2018	Purchase	50	120.9400	50	-	-	2,747	\$ 6,047.00	
1/30/2018	Purchase	155	120.9600	155	-	-	2,902	\$ 18,748.80	
1/30/2018	Purchase	6,890	121.0000	6,890	-	-	9,792	\$ 833,690.00	
1/30/2018	Purchase	100	120.9980	100	-	-	9,892	\$ 12,099.80	
1/30/2018	Purchase	108	120.8400	108	-	-	10,000	\$ 13,050.72	
1/30/2018	Sale	4,488	121.5000	-	(4,488)	(4,488)	5,512		\$ (545,292.00)
1/30/2018	Sale	3,291	121.5800	-	(3,291)	(3,291)	2,221		\$ (400,119.78)
1/30/2018	Sale	165	121.5300	-	(165)	(165)	2,056		\$ (20,052.45)
1/30/2018	Sale	35	121.5400	-	(35)	(35)	2,021		\$ (4,253.90)
1/30/2018	Sale	1,306	121.5200	-	(1,306)	(1,306)	715		\$ (158,705.12)
1/30/2018	Sale	715	121.5100	-	(715)	(715)	-		\$ (86,879.65)
1/31/2018	Purchase	8	127.2700	8	-	-	8	\$ 1,018.16	
2/2/2018	Purchase	10,000	119.0000	10,000	-	-	10,008	\$ 1,190,000.00	

#### Damage Summary

Total Class Period Purchases:	20,008
Total Class Period Sales:	(10,000)
Total Sales on Class Period Purchases:	(10,000)
Total Class Period Shares Retained:	10,008
Loss Price*:	\$ 6.2266
Total Purchases:	\$ 2,400,866.83
Total Sales Proceeds:	\$ (1,215,302.90)
Total Retained Value:	\$ (62,316.25)
Total Loss:	\$ 1,123,247.68

\*The Loss Price has been adjusted to weigh the effect of post-class period sales on the retained value. Pursuant to the PSLRA, post-class period sales are valued at the higher of the sale price and the average price from the beginning of the 90-day period through the sale date.